# Stationary Action for Fundamental Solution of TPBVPs 

## NUMOC 2017 <br> Roma

W.M. McEneaney, UC San Diego

Collaborators:
P.M. Dower, Melbourne; S.-H. Han, UCSD; R. Zhao, UCSD.

## Action Functional

- We look at conservative dynamical systems.
- Simplest case: Point-mass in a field.
- Position component of the state at time, $t$, is denoted by $\xi(t) \in \boldsymbol{R}^{n}$.
- Potential energy will be induced by some field: $V: \boldsymbol{R}^{n} \rightarrow \boldsymbol{R}$.
- Kinetic energy: $T(\dot{\xi}(t)) \doteq \frac{1}{2} \dot{\xi}^{T}(t) \mathcal{M} \dot{\xi}(t)$.
- If $\xi(t)$ is a point mass, $\mathcal{M}$ is simply $m \mathcal{I}$, where $m$ is the mass.
- The action functional:

$$
\mathcal{F}(\xi(\cdot)) \doteq \int_{0}^{t} \frac{1}{2} \dot{\xi}^{T}(r) \mathcal{M} \dot{\xi}(r)-V(\xi(r)) d r
$$

- Hamilton hypothesized that conservative systems moved along paths that minimized the action functional.
- Feynman: "The average kinetic energy minus the average potential energy is minimized along the true path. Here for 'average', we can think of [...] the integral over time." (orig. Hamilton)


## Action Functional

- Feynman: "In fact, it doesn't really have to be a minimum... the fundamental principle was that for any first-order variation away from the optical path, the change in time was zero."
- One seeks a stationary point of the action functional.
- This is the quantum viewpoint expanded to a larger domain. More later.
- Conservation of momentum and conservation of energy follow from stationarity of the action functional.
- The action functional (revised arguments):

$$
\mathcal{F}(\xi(0), \dot{\xi}(\cdot)) \doteq \int_{0}^{t} \frac{1}{2} \dot{\xi}^{T}(r) \mathcal{M} \dot{\xi}(r)-V(\xi(r)) d r .
$$

## Action Functional

- Write dynamics as $\dot{\xi}_{r}=u_{r}$ for $r \in(0, t)$, with initial condition $\xi(0)=x$.
- The action functional:

$$
\mathcal{F}(x, u(\cdot)) \doteq \int_{0}^{t} \frac{1}{2} u^{T}(r) \mathcal{M} u(r)-V(\xi(r)) d r
$$

- For short time durations, the stationary point is a minimum.
- Note second term has an integrator, which builds up over time, destroying convexity.
- If $V$ sufficiently smooth, the Fréchet derivative with respect to $u \in L_{2}(0, t)$ has Riesz representation

$$
\left[\mathcal{F}_{u}(x, u)\right](r)=\mathcal{M} u(r)-\int_{r}^{t} V_{x}(\xi(\rho)) d \rho \quad \text { a.e. } r \in(0, t)
$$

(I.e., $F(x, u+\delta)-F(x, u)-\left\langle\mathcal{F}_{u}(x, u), \delta\right\rangle=o(\|\delta\|)$.)

- Second derivative representation: $\left[\mathcal{F}_{u u}(x, u)\right](r, \rho)=m-\int_{r \vee \rho}^{t} V_{x x}(\xi(\sigma)) d \sigma$ a.e.


## Staticization

- Need to search for stationary (static) points of the action functional.
- Terminology: Staticization, statica (analogous to minimization, minima).
- For longer durations, min over $u$ is replaced by stat over $u$.
- Let $\bar{y} \in \mathcal{G}_{\mathcal{Y}}$ where $\mathcal{G} \mathcal{y}$ is an open subset of a Hilbert space. We say

$$
\bar{y} \in \underset{y \in \mathcal{G}_{y}}{\operatorname{argstat}} F(y) \text { if } \limsup _{y \rightarrow \bar{y}, y \in \mathcal{G}_{y}} \frac{|F(y)-F(\bar{y})|}{|y-\bar{y}|}=0,
$$

and

$$
\overline{\operatorname{stat}}_{y \in \mathcal{G}_{y}} F(y) \doteq\left\{F(\bar{y}) \mid \bar{y} \in \underset{y \in \mathcal{G}_{y}}{\operatorname{argstat}}\{F(y)\}\right\}
$$

if $\operatorname{argstat}\left\{F(y) \mid y \in \mathcal{G}_{\mathcal{Y}}\right\} \neq \emptyset$. If $\exists a$ s.t. $\overline{\operatorname{stat}}_{y \in \mathcal{G}_{\mathcal{y}}} F(y)=\{a\}$, then

$$
\operatorname{stat}_{y \in \mathcal{G}_{y}} F(y) \doteq a .
$$

- If $f$ Fréchet differentiable and $\mathcal{G}_{y}$ is open,

$$
\underset{y \in \mathcal{G}_{y}}{\operatorname{argstat}} F(y)=\left\{y \in \mathcal{G} y \mid F_{y}(y)=0\right\} .
$$

## General Theory for Staticization

One can generate an entire theory for stat that is analogous to standard optimal control theory. We consider the action-functional case. General system:

$$
\begin{aligned}
& \dot{\xi}_{r}=u_{r}, \quad \xi_{0}=x \in \boldsymbol{R}^{n} \\
& J(t, x, u, z)=\int_{0}^{t} \frac{1}{2} u_{r}^{T} \mathcal{M} u_{r}-V\left(\xi_{r}\right) d r+\psi\left(\xi_{t}, z\right), \\
& W(t, x, z) \doteq \operatorname{stat}_{u \in \mathcal{U}} J(t, x, u, z)
\end{aligned}
$$

## Dynamic Programming Principle:

Suppose the stationary value, $W(t, x, z)$ exists for $0 \leq t \leq T<\infty$ and $x, z \in R^{n}$, and that there are stationary trajectories Hölder in $x$ with constant greater than $1 / 2$. Then, for $s \in(0, t)$,

$$
W(t, x, z)=\underset{u \in \mathcal{U}}{\operatorname{stat}}\left\{\int_{0}^{s} \frac{1}{2} u_{r}^{T} \mathcal{M} u_{r}-V\left(\xi_{r}\right) d r+W\left(t-s, \xi_{s}, z\right)\right\} .
$$

## General Theory for Staticization

## HJ-Stat PDE Problem:

$$
0=\operatorname{stat}_{v \in R^{m}}\left\{\frac{1}{2} v^{T} \mathcal{M} v-V(x)-W_{r}(r, x, z)+W_{x}(r, x, z) \cdot f(x, v)\right\}
$$

for $(r, x) \in(0, t) \times \boldsymbol{R}^{n}$, and by the convexity,

$$
\begin{aligned}
& 0=\min _{v \in R^{m}}\left\{\frac{1}{2} v^{T} \mathcal{M} v-V(x)-W_{r}(r, x, z)+W_{x}(r, x, z) \cdot f(x, v)\right\}, \\
& W(0, x, z)=\psi(x, z), \quad x \in \mathbb{R}^{n}
\end{aligned}
$$

## A Stat Representation Theorem:

Suppose ( $0, t$ ) \A consists only of isolated points. Suppose that for $s \in \mathcal{A}$, the stationary-action value exists for all $x \in \boldsymbol{R}^{n}$, and that the above Hölder continuity in $x$ holds there. Then, the stationary-action value function satisfies the HJ-Stat PDE on $\mathcal{A} \times \boldsymbol{R}^{n}$.

## Fundamental Solutions to TPBVPs

- Shorthand: TPBVP = two-point boundary value problem.
- The action functional approach will allow us to obtain a fundamental solution for classes of TPBVPs (e.g., $n$-body and wave equation).
- The fundamental solution may be computed offline.
- By fundamental solution for a TPBVP here, we mean an object, that once computed, allows for solution of TPBVPs for a variety of boundary data without re-solution/re-integration of the TPBVP problem.
- Given specific boundary conditions, staticization of the fundamental solution with an appropriate appended (terminal payoff) functional will generate the solution to the TPBVP of interest.


## Action Functional Approach

- Formulate control problem. Dynamics:

$$
\dot{\xi}=u, \quad \xi(0)=x, \quad u \in \mathcal{U}=L_{2}^{\text {loc }}
$$

- Payoff/Value:

$$
\begin{aligned}
J^{0}(t, x, u) & =\int_{0}^{t}-V(\xi(r))+\frac{1}{2} u^{T}(r) \mathcal{M} u(r) d r \\
W^{0}(t, x) & \doteq \operatorname{stat}_{u \in \mathcal{U}} J^{0}(t, x, u) .
\end{aligned}
$$

- HJB PDE (forward HJB PDE):

$$
\begin{aligned}
0 & =-\frac{\partial}{\partial t} W(r, x)+\operatorname{stat}_{v \in R^{n}}\left\{v \cdot \nabla_{x} W(r, x)+\frac{1}{2} v^{\top} \mathcal{M} v\right\}-V(x) \\
& =-\frac{\partial}{\partial t} W(r, x)+\inf _{v \in R^{n}}\left\{v \cdot \nabla_{x} W(r, x)+\frac{1}{2} v^{\top} \mathcal{M} v\right\}-V(x) \\
& =-\frac{\partial}{\partial t} W(r, x)-V(x)-\frac{1}{2}\left[\nabla_{x} W(r, x)\right]^{T} \mathcal{M}^{-1} \nabla_{x} W(r, x) .
\end{aligned}
$$

## Action Functional Approach to TPBVPs

- Use terminal cost to effect boundary condition at termination.
- Payoff (now with terminal cost):

$$
\bar{J}(t, x, u)=\int_{0}^{t} \frac{1}{2} u^{T}(r) \mathcal{M} u(r)-V(\xi(r)) d r+\psi(\xi(t))
$$

- If $\psi(x)=-\bar{v}^{T} \mathcal{M} x$, we obtain boundary conditions (via either characteristic equations for HJB or Pontryagin):

$$
\xi(0)=x, \quad p(t)=\nabla_{x} \psi(\xi(t)) \quad \Rightarrow \quad \xi(0)=x, \quad \dot{\xi}(t)=-\mathcal{M}^{-1} p(t)=\bar{v}
$$

- Solution of the control problem with this terminal cost yields solution of the desired TPBVP. $\dot{\xi}(0)=u(0)$ is required second initial condition.
- If $\psi(x)=\psi^{\infty}(x ; z)=\delta_{0}^{-}(x-z)$ where

$$
\delta_{0}^{-}(y) \doteq \begin{cases}0 & \text { if } y=0 \\ +\infty & \text { otherwise }\end{cases}
$$

we obtain boundary conditions:

$$
\xi(0)=x, \quad \xi(t)=z
$$

## Fundamental Solutions (easier short-duration case)

- Using terminal cost to effect boundary condition at termination - short horizon case.
- Payoff and Value:

$$
\begin{aligned}
& J^{\infty}(t, x, u ; z)=\int_{0}^{t} \frac{1}{2} u^{T}(r) \mathcal{M} u(r)-V(\xi(r)) d r+\psi^{\infty}(\xi(t), z) \\
& \left.W^{\infty}(t, x)=W^{\infty}(t, x, z)=\operatorname{stat}_{u \in \mathcal{U}} J^{\infty}(t, x, u ; z)\right)=\inf _{u \in \mathcal{U}} J^{\infty}(t, x, u ; z)
\end{aligned}
$$

- If_replace $\psi^{\infty}$ with $\bar{\psi}(x)=-\bar{v}^{\top} \mathcal{M} x$, obtain value, $\bar{W}(t, x)=\operatorname{stat}_{u \in \mathcal{U}} \bar{J}(t, x, u)$,

$$
\begin{aligned}
\bar{W}(t, x) & =\operatorname{stat}_{u \in \mathcal{U}}\left\{\int_{0}^{t} \frac{1}{2} u^{T}(r) \mathcal{M} u(r)-V(\xi(r)) d r+\bar{\psi}(\xi(t))\right\} \\
& =\inf _{u \in \mathcal{U}} \inf _{z \in R^{n}}\left\{\int_{0}^{t} \frac{1}{2} u^{T}(r) \mathcal{M} u(r)-V(\xi(r)) d r+\psi^{\infty}(\xi(t), z)+\bar{\psi}(z)\right\} \\
& =\inf _{z \in R^{n}}\left\{W^{\infty}(t, x ; z)+\bar{\psi}(z)\right\}=\int_{R^{n}}^{\oplus} W^{\infty}(t, x ; z) \otimes \bar{\psi}(z)
\end{aligned}
$$

- Min-plus convolution of $W^{\infty}$ with various terminal costs yields solution of TPBVPs. $W^{\infty}$ is the fundamental solution.


## Motivational Example

- Simple problem: Mass, $m$, and spring-constant, $K$.
Newton form: $\ddot{\xi}=-(K / m) \xi$.

- Two-point boundary value problem (TPBVP) from $x$ to $z$ in time [ $s, t]$ with velocity/control $u \in \mathcal{U} \doteq \mathcal{L}_{2}^{\text {loc }}(0, \infty)$, is

$$
\begin{aligned}
& J^{\infty}(t, x, u, z)=\int_{0}^{t} \frac{m}{2} u^{2}(r)-\frac{K}{2} \xi^{2}(r) d r+\psi^{\infty}(\xi(t), z) \\
& \dot{\xi}(r)=u(r), \quad \xi(0)=x \\
& \psi^{\infty}(x, z) \doteq \begin{cases}0 & \text { if } x=z \\
+\infty & \text { otherwise }\end{cases}
\end{aligned}
$$

- $\psi^{\infty}$ forces solution to hit terminal state $\xi(t)=z$.
- One seeks $W^{\infty}(t, x ; z)=\operatorname{stat}_{u \in \mathcal{U}} J^{\infty}(t, x, u, z)$.


## Motivational Example

- The associated HJ PDE problem is

$$
\begin{aligned}
& 0=-\operatorname{stat}_{v \in R}\left[\frac{m}{2} v^{2}-\frac{K}{2} x^{2}+W_{s}(s, x)+v W_{x}(s, x)\right] \\
&=-\min _{v \in R}\left[\frac{m}{2} v^{2}-\frac{K}{2} x^{2}+W_{s}(s, x)+v W_{x}(s, x)\right] \\
&=\frac{1}{2 m}\left[W_{x}(s, x)\right]^{2}+\frac{K}{2} x^{2}-W_{s}(s, x) \quad s \in(0, t), x \in \boldsymbol{R} \\
& W(t, x)=\psi^{\infty}(x, z) \quad x \in \boldsymbol{R} .
\end{aligned}
$$

- Note the min even though problem is stat.
- Suggests optimal control $u^{*}(r)=\hat{u}^{*}(r, x) \doteq(-1 / m) W_{x}\left(r, \xi^{*}(r)\right)$.
- Try $W(t, x, z)=\frac{1}{2}\left[P(t) x^{2}+2 Q(t) x z+R(t) z^{2}\right]$.
- Then the solution is given by

$$
P(t)=R(t)=\cot (t), \quad Q(t)=-1 / \sin (t) .
$$

## Motivational Example: Mass-Spring

- One finds velocity/control, $u^{*}$, and trajectory, $\xi^{*}$, given by (modulo sign errors)

$$
\begin{aligned}
& u^{*}(r)=-\left[P(t-r) \xi^{*}(r)+Q(t-r) z\right]=\frac{-\cos (t-r)}{\sin (t-r)} \xi^{*}(r)+\frac{1}{\sin (t-r)} z, \\
& \xi^{*}(r)=x \cos (r)+\frac{z-x \cos (t)}{\sin (t)} \sin (r) .
\end{aligned}
$$

- Note that one loses convexity of $J^{\infty}$ in $u$, and one must seek a staticum rather than a minimum.
- Asymptotes correspond to times when the quadratic in $u(\cdot)$ becomes purely linear in one direction.
- stat propagates past asymptotes.
- At $t=\pi$, either no solution or infinite number of solutions, depending on $x, z$.



## Mass-Spring Example

- Only have convexity of action for a short period.
- Stationary value exists except at isolated points.
- stat propagates past asymptotes/times where domain contracts.
- Time axis is vertical in this plot.



## Mass-Spring Example

$$
W^{\infty}(t, x ; z)=\operatorname{stat}_{u \in \mathcal{U}_{0, t}} J(t, x, u, z)=\left[x^{\top} P_{t}^{\infty} x+2 z^{\top} Q_{t}^{\infty} x+z^{\top} R_{t}^{\infty} z\right] \text { (when fini }
$$







- Asymptotes correspond to times when the quadratic in $u(\cdot)$ becomes purely linear in one direction.
- Need to propagate stat past
 asymptotes.


## Propagation Through Asymptotes

- Propagation through stat duality:
- Dual satisfies:

$$
\begin{aligned}
\dot{\alpha}_{t}= & -\alpha_{t}\left[D^{-1}+C^{-1} B C^{-1}\right] \alpha_{t} \\
\dot{\beta}_{t}= & -\alpha_{t}\left[D^{-1}+C^{-1} B C^{-1}\right] \beta_{t} \\
& +B C^{-1} \beta_{t} \\
\dot{\gamma}_{t}= & -\beta_{t}^{T}\left[D^{-1}+C^{-1} B C^{-1}\right] \beta_{t}
\end{aligned}
$$



- Locations of asymptotes may be different between primal and dual.
- Propagation recipe:

1. Propagate primal [dual] Riccati until approaching asymptote.
2. Switch to dual [primal] Riccati until approaching dual [primal] asymptote, and return to step 1.

- (Symplectic methods provide alternative, of course.)


## The $n$-body Problem (Fundamental Solutions)

- Recall classic gravitational potential for two bodies at $x^{i}$ and $x^{j}$ with masses $m_{i}$ and $m_{j}$ :

$$
-V\left(x^{i}, x^{j}\right)=\frac{G m_{i} m_{j}}{\left|x^{i}-x^{j}\right|}
$$

- Inverse norm is difficult.

- Additive inverse of potential as optimized quadratic (with $\left.\widehat{G} \doteq(3 / 2)^{3 / 2} G\right)$.

$$
\frac{\widehat{G} m_{i} m_{j}}{\left|x^{i}-x^{j}\right|}=\widehat{G} \sup _{\alpha^{i, j} \in[0, \infty)}\left\{m_{i} m_{j} \alpha^{i, j}\left[1-\frac{\left(\alpha^{i, j}\left|x^{i}-x^{j}\right|\right)^{2}}{2}\right]\right\} .
$$

- Total potential (for many bodies):

$$
-V(x)=\sum_{(i, j) \in \mathcal{I}} \widehat{G} \sup _{\alpha^{i, j} \in[0, \infty)}\left\{m_{i} m_{j} \alpha^{i, j}\left[1-\frac{\left(\alpha^{i, j}\left|x^{i}-x^{j}\right|\right)^{2}}{2}\right]\right\}
$$

## The $n$-body Problem

- Physical bodies have positive radius.
- This implies there exists maximum possible relevant $\alpha$.
- One can also obtain an a priori bound on maximal separation of bodies, yielding minimum possible relevant $\alpha$.
- Total potential:


$$
-V(x)=\sum_{(i, j) \in \mathcal{I}} \widehat{G} \sup _{\alpha^{i, j} \in\left(\varepsilon_{\alpha}, \sqrt{2 / 3} \bar{\delta}-1\right)}\left\{m_{i} m_{j} \alpha^{i, j}\left[1-\frac{\left(\alpha^{i, j}\left|x^{i}-x^{j}\right|\right)^{2}}{2}\right]\right\}
$$


(Actually also valid for uniform density spherical body - inside and outside the object.)

## The $n$-body Problem

- Total potential:

$$
\begin{aligned}
-V(x) & =\sum_{(i, j) \in \mathcal{I}} \widehat{G} \sup _{\alpha^{i, j} \in\left(\varepsilon_{\alpha}, \sqrt{2 / 3} \bar{\delta}^{-1}\right)}\left\{m_{i} m_{j} \alpha^{i, j}\left[1-\frac{\left(\alpha^{i, j}\left|x^{i}-x^{j}\right|\right)^{2}}{2}\right]\right\} \\
& \left.=\sup _{\alpha \in\left(\varepsilon_{\alpha}, \sqrt{\left.2 / 3 / \delta^{-1}\right) \neq \mathcal{I}}\right.}\left\{\frac{1}{2} x^{\top} \beta(\alpha) x+\lambda(\alpha)\right\} \quad \text { (concave in } \alpha\right)
\end{aligned}
$$

- Dynamics: $\dot{\xi}=u, \quad \xi(0)=x, u \in \mathcal{U}=L_{2}^{\text {loc }}$.
- Action functional:

$$
\begin{aligned}
\bar{J}^{\infty}(t, x, u ; z)= & \int_{0}^{t} \frac{m}{2}|u(r)|^{2}+\sup _{\alpha \in\left(\varepsilon_{\alpha}, \sqrt{2 / 3} \bar{\delta}-1\right) \# \mathcal{I}}\left\{\frac{1}{2} \xi^{T}(r) \beta(\alpha) \xi(r)+\lambda(\alpha)\right\} d r \\
=\sup _{\alpha(\cdot) \in \mathcal{A}}\{ & \left\{\int_{0}^{t} \frac{m}{2}|u(r)|^{2}+\frac{1}{2} \xi^{T}(r) \beta(\alpha(r)) \xi(r)+\lambda(\alpha(r)) d r\right. \\
& \left.\left.+\psi^{\infty}(\xi(t), z)\right\} \quad \text { (concave in } \alpha(\cdot)\right)
\end{aligned}
$$

## The $n$-body Problem

- Action functional:

$$
\begin{aligned}
J^{\infty}(t, x, u ; z)=\sup _{\alpha \in \mathcal{A}}\{ & \int_{0}^{t} \frac{m}{2}|u(r)|^{2}+\frac{1}{2} \xi^{T}(r) \beta(\alpha(r)) \xi(r)+\lambda(\alpha(r)) d r \\
& \left.+\psi^{\infty}(\xi(t), z)\right\} \quad(\text { concave in } \alpha(\cdot))
\end{aligned}
$$

- Value function (short horizon case):

$$
\begin{aligned}
& \bar{W}^{\infty}(t, x ; z)=\inf _{u \in \mathcal{U}} \sup _{\alpha \in \mathcal{A}}\left\{\int_{0}^{t} \frac{m}{2}|u(r)|^{2}+\frac{1}{2} \xi^{T}(r) \beta(\alpha(r)) \xi(r)+\lambda(\alpha(r)) d r\right. \\
&\left.+\psi^{\infty}(\xi(t), z)\right\}
\end{aligned}
$$

and letting $\alpha^{*}$ be the optimal $\alpha$,

$$
=\inf _{u \in \mathcal{U}} J^{\infty}\left(t, x, u, \alpha^{*} ; z\right) \doteq \mathcal{W}^{\alpha^{*}, \infty}(t, x ; z)
$$

- If $t \leq \bar{t}=\bar{t}(\bar{\delta})$, then $J^{\infty}\left(t, x, \cdot, \alpha^{*} ; z\right)$ is convex (i.e., in $\left.u\right)$.


## The $n$-body Problem

- If $t \leq \bar{t}=\bar{t}(\bar{\delta})$, then $J^{\infty}\left(t, x, u, \alpha^{*} ; z\right)$ is convex in $u$.
- $J^{\infty}(t, x, u, \alpha ; z)$ is concave in $\alpha$.
- Using above, one finds value function satisfies

$$
\begin{aligned}
& \bar{W}^{\infty}(t, x ; z)= \inf _{u \in \mathcal{U}} \sup _{\alpha \in \mathcal{A}}\left\{\int_{0}^{t} \frac{m}{2}|u(r)|^{2}+\frac{1}{2} \xi^{T}(r) \beta(\alpha(r)) \xi(r)+\lambda(\alpha(r)) d r\right. \\
&\left.\quad+\psi^{\infty}(\xi(t), z)\right\} \\
&= \inf _{u \in \mathcal{U}} \sup _{\alpha \in \mathcal{A}} J^{\infty}(t, x, u, \alpha ; z) \\
&= \sup _{\alpha \in \mathcal{A}} \inf _{u \in \mathcal{U}} J^{\infty}(t, x, u, \alpha ; z) \quad \text { (surprising, work required) } \\
&=\sup _{\alpha \in \mathcal{A}} \mathcal{W}^{\alpha, \infty}(t, x ; z) .
\end{aligned}
$$

- For each $\alpha \in \mathcal{A}, \mathcal{W}^{\alpha, \infty}(t, x ; z)$ is solution of an LQ control problem.


## The $n$-body Fundamental Solution as a Set

- We have
$\mathcal{W}^{\alpha, \infty}(t, x ; z)=\frac{1}{2}\left[x^{\top} P_{t}^{\infty}(\alpha) x+2 z^{\top} Q_{t}^{\infty}(\alpha) x+z^{\top} R_{t}^{\infty}(\alpha) z+r_{t}^{\infty}(\alpha)\right]$
where $P_{t}^{\infty}, Q_{t}^{\infty}, R_{t}^{\infty}$ are solutions of Riccati equations and $r_{t}^{\infty}$ is a simple integral.
- Keep in mind $\alpha=\alpha(\cdot)$.
- Value is $\bar{W}^{\infty}(t, x ; z)=\sup _{\alpha \in \mathcal{A}} \mathcal{W}^{\alpha, \infty}(t, x ; z)$


## The $n$-body Problem Fundamental Solution as a Set

- The sets
$\left\{P_{t}^{\infty}(\alpha), Q_{t}^{\infty}(\alpha), R_{t}^{\infty}(\alpha), r_{t}^{\infty}(\alpha) \mid \alpha \in \mathcal{A}\right\}$
represent the fundamental solution of $n$-body TPBVPs.
- Each quadruple obtained by Riccatis.
- Sets are indexed by the body masses and the length of the time interval.
- A two-body fundamental solution is depicted in figure.

- TPBVPs are converted to initial value problems via a max-plus convolution of the fundamental solution with the appropriate terminal cost (as in previous example).


## Orbital Mechanics Application

- Special case of a small body moving among large bodies in known orbits.
- One constructs fundamental solution as a finite-dimensional set (similar to set in $n$-body case).
- The same fundamental solution set may be applied to different TPBVPs, with different $x, z$ points.
- For each problem, multiple solutions of the TPBVP were found.

- First plot is projection of fundamental solution; second and third display multiple solutions of the TPBVPs.


## Orbital Mechanics Application

- Application of the TPBVP fundamental solution to a single small object moving among two large bodies.
- Boundary data is initial and terminal position.
- Fundmntl. solution specific to masses and duration.
- Multiple solutions unexpected.



## Orbital Mechanics Application

- Application of the TPBVP fundamental solution to a single small object moving among two large bodies.
- SAME fundamental solution applies to multiple TPBVPs.
- Fundmntl. solution specific to masses and duration.
- Multiple solutions unexpected.



## Orbital Mechanics Application

- Dynamics movie not included.


## Orbital Mechanics Application

- Dynamics movie not included.

